**Execution Version**

**PROHIBITION OF SALES TO UK RETAIL INVESTORS**: The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom ("**UK**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 ("**EUWA**"); (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000, as amended (the "**FSMA**") and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Article 2 of Regulation (EU) 2017/1129 as it forms part of domestic law by virtue of the EUWA. Consequently no key information document required by Regulation (EU) No 1286/2014 as it forms part of domestic law by virtue of the EUWA (the "**UK PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling such Securities or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation




**Final Terms dated 6 June 2021**

**Credit Suisse AG, London Branch**

**Legal Entity Identifier (LEI): ANGGYXNX0JLX3X63JN86**

**EUR 40,000,000 Trigger Index-linked Securities due May 2033**

linked to the FTSE France 40 Low Carbon ESG Screened Decrement 50 Points Index

(the "**Securities**")

Series SPLB2021-1VHS

ISIN: XS2321574613

issued pursuant to the Trigger Redeemable and Phoenix Securities Base Prospectus

as part of the **Structured Products Programme for the issuance of Notes, Certificates and Warrants**

**PART A – CONTRACTUAL TERMS**

Terms used herein shall be deemed to be defined as such in the General Conditions, the Product Conditions and the applicable Asset Terms (as may be amended and/or supplemented up to, and including, the Issue Date) set forth in the Securities Note dated 10 July 2020 as supplemented on 23 December 2020, 1 June 2021 and (by a supplement to the Base Prospectus) dated 12 May 2021 and (by a supplement to the Base Prospectus) dated 12 May 2021 and by any supplements up to, and including, the Issue Date (the "**Securities Note**") which, together with the Registration Document dated 7 April 2020, as supplemented on 17 April 2020, 8 May 2020,5 August 2020, 15 October 2020, 4 November 2020, 7 December 2020, 22 December 2020, 18 January 2021, 26 February 2021, 1 April 2021 and 7 April 2021 and by any further supplements up to, and including, the later of the Issue Date and the date of listing of the Securities (together, the "**Registration Document**"), constitutes a base prospectus for the purposes of the Prospectus Regulation (the "**Base Prospectus**"). This document constitutes the Final Terms of the Securities described herein for the purposes of Article 8(4) of the Prospectus Regulation and must be read in conjunction with such Base Prospectus in order to obtain all the relevant information. A summary of the Securities is annexed to these Final Terms. Copies of the documents comprising the Base Prospectus may be obtained from the website of Credit Suisse (https://derivative.credit-suisse.com).

These Final Terms comprise the final terms for the issue and admission to trading on the regulated

market of the Luxembourg Stock Exchange of the Securities. The Final Terms will be available on the website of Credit Suisse (https://derivative.credit-suisse.com) and for viewing on the website of the Luxembourg Stock Exchange (www.bourse.lu).

| | | |
|---|---|---|
| 1. | Series Number: | SPLB2021-1VHS |
| 2. | Tranche Number: | Not Applicable |
| 3. | Applicable General Terms and Conditions: | General Note Conditions |
| 4. | Type of Security: | Trigger Securities |
| 5. | Settlement Currency: | Euro ("**EUR**") |
| 6. | Institutional: | Not Applicable |
| **PROVISIONS RELATING TO NOTES AND CERTIFICATES** | | Applicable |
| 7. | Aggregate Nominal Amount: | |
| | (i) Series: | EUR 40,000,000 |
| | (ii) Tranche: | Not Applicable |
| 8. | Issue Price: | 100 per cent. of the Aggregate Nominal Amount |
| 9. | Specified Denomination: | EUR 1,000 |
| 10. | Minimum Transferable Number of Securities: | Not Applicable |
| 11. | Transferable Number of Securities: | Not Applicable |
| 12. | Minimum Trading Lot: | Not Applicable |
| 13. | Issue Date: | 7 June 2021 |
| 14. | Maturity Date: | 5 Currency Business Days following the Final Fixing Date (expected to be 30 May 2033) |
| 15. | Coupon Basis: | Not Applicable |
| 16. | Redemption/Payment Basis: | Index-linked |
| 17. | Put/Call Options: | Not Applicable |
| **PROVISIONS RELATING TO WARRANTS** | | Not Applicable |

(*Paragraphs 18 to 28 have been intentionally deleted*)

**PROVISIONS RELATING TO COUPON AMOUNTS**

| | | |
|---|---|---|
| 29. | Fixed Rate Provisions (General Note Condition 4 or General Certificate Condition 4): | Not Applicable |
| 30. | Floating Rate Provisions (General Note Condition 4 or General Certificate | Not Applicable |

| | | |
|---|---|---|
| | Condition 4): | |
| 31. | Premium Provisions (General Note Condition 4 or General Certificate Condition 4): | Not Applicable |
| 32. | Other Coupon Provisions (Product Condition 2): | Not Applicable |

**PROVISIONS RELATING TO REDEMPTION/SETTLEMENT**

| | | |
|---|---|---|
| 33. | Redemption Amount or (in the case of Warrants) Settlement Amount (Product Condition 3): | Single Factor Trigger Redeemable |
| | (i) Redemption Option Percentage: | Applicable: 100 per cent. |
| | (ii) Redemption Performance: | Not Applicable |
| | (iii) Redemption Amount Cap/Floor: | Not Applicable |
| | (iv) Redemption Strike Price: | In respect of the Underlying Asset, an amount equal to 100 per cent. of the Strike Price of such Underlying Asset |
| | (v) Redemption FX Adjustment: | Not Applicable |
| | (vi) PPT: | Not Applicable |
| | (vii) Strike: | Not Applicable |
| | (viii) Nth (for the purposes of determining the Worst Performing Underlying Asset): | Not Applicable |
| 34. | Initial Setting Date: | Not Applicable |
| 35. | Initial Averaging Dates: | 19 April 2021 and 21 May 2021 |
| 36. | Final Fixing Date: | 23 May 2033 |
| 37. | Averaging Dates: | Not Applicable |
| 38. | Final Price: | In respect of the Underlying Asset, the Level (with regard to the Valuation Time) of such Underlying Asset on the Final Fixing Date |
| | (i) Final Price Cap: | Not Applicable |
| | (ii) Final Price Floor: | Not Applicable |
| 39. | Strike Price: | In respect of the Underlying Asset, the lowest of the Levels (with regard to the Valuation Time) of such Underlying Asset on each of the Initial Averaging Dates |
| | (i) Strike Cap: | Not Applicable |
| | (ii) Strike Floor: | Not Applicable |
| 40. | Knock-in Provisions: | Applicable |

| | | |
|---|---|---|
| (i) | Knock-in Event: | On the Knock-in Observation Date, the Level (with regard to the Valuation Time) of the Underlying Asset is below the Knock-in Barrier of such Underlying Asset |
| (ii) | Knock-in Barrier: | In respect of the Knock-in Observation Date and the Underlying Asset, an amount equal to 60 per cent. of the Strike Price of such Underlying Asset |
| (iii) | Knock-in Observation Date(s): | 23 May 2033 |
| (iv) | Knock-in Observation Date subject to Valuation Date adjustment: | Valuation Date adjustment applicable in respect of the Knock-in Observation Date |
| (v) | Knock-in Observation Period: | Not Applicable |
| (vi) | Knock-in Fixing Price: | Not Applicable |
| (vii) | Redemption Participation: | Not Applicable |
| (viii) | Floor: | Not Applicable |
| (ix) | Knock-out Event Override Condition: | Not Applicable |

41. Knock-out Provisions: Not Applicable

42. Trigger Redemption (Product Condition 3(c)): Applicable

| | | |
|---|---|---|
| (i) | Trigger Event: | On any Trigger Barrier Observation Date, the Level (with regard to the Valuation Time) of the Underlying Asset is at or above the Trigger Barrier of such Underlying Asset |
| (ii) | Trigger Barrier Redemption Date(s): | In respect of a Trigger Barrier Observation Date, as specified in the table below in respect of such Trigger Barrier Observation Date |
| (iii) | Trigger Barrier Redemption Amount: | In respect of a Trigger Barrier Redemption Date, as specified in the table below in respect of such Trigger Barrier Redemption Date |
| (iv) | Trigger Barrier: | In respect of a Trigger Barrier Observation Date and the Underlying Asset, as specified in the table below in respect of such Trigger Barrier Observation Date |
| (v) | Trigger Barrier Observation Date(s): | In respect of the Underlying Asset and a Trigger Barrier Redemption Date, as specified in the table below in respect of such Trigger Barrier Redemption Date |
| (vi) | Trigger Barrier Observation Date subject to Valuation Date adjustment: | Valuation Date adjustment applicable in respect of all Trigger Barrier Observation Dates |
| (vii) | Trigger Barrier Observation Period(s): | Not Applicable |

| **Trigger Barrier Observation Date$_n$** | **Trigger Barrier$_n$** | **Trigger Barrier Redemption Amount$_n$** | **Trigger Barrier Redemption Date$_n$** |
|---|---|---|---|

| | | | | |
|---|---|---|---|---|
| 1. | 23 May 2022 | An amount equal to 100 per cent. of the Strike Price of such Underlying Asset | An amount equal to 107.8 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 2. | 22 August 2022 | An amount equal to 99.25 per cent. of the Strike Price of such Underlying Asset | An amount equal to 109.75 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 3. | 21 November 2022 | An amount equal to 98.50 per cent. of the Strike Price of such Underlying Asset | An amount equal to 111.7 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 4. | 21 February 2023 | An amount equal to 97.75 per cent. of the Strike Price of such Underlying Asset | An amount equal to 113.65 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 5. | 22 May 2023 | An amount equal to 97.00 per cent. of the Strike Price of such Underlying Asset | An amount equal to 115.6 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 6. | 21 August 2023 | An amount equal to 96.25 per cent. of the Strike Price of such Underlying Asset | An amount equal to 117.55 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 7. | 21 November 2023 | An amount equal to 95.50 per cent. of the Strike Price of such Underlying Asset | An amount equal to 119.5 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 8. | 21 February 2024 | An amount equal to 94.75 per cent. of the Strike Price of such Underlying Asset | An amount equal to 121.45 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 9. | 21 May 2024 | An amount equal to 94.00 per cent. of the Strike Price of such Underlying Asset | An amount equal to 123.4 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 10. | 21 August 2024 | An amount equal to 93.25 per cent. of the Strike Price of such Underlying Asset | An amount equal to 125.35 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 11. | 21 November 2024 | An amount equal to 92.50 per cent. of the Strike Price of | An amount equal to 127.3 per cent. | 5 Currency Business Days following the |

| | | | | |
|---|---|---|---|---|
| | | such Underlying Asset | of the Nominal Amount | occurrence of a Trigger Event |
| 12. | 21 February 2025 | An amount equal to 91.75 per cent. of the Strike Price of such Underlying Asset | An amount equal to 129.25 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 13. | 21 May 2025 | An amount equal to 91.00 per cent. of the Strike Price of such Underlying Asset | An amount equal to 131.2 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 14. | 21 August 2025 | An amount equal to 90.25 per cent. of the Strike Price of such Underlying Asset | An amount equal to 133.15 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 15. | 21 November 2025 | An amount equal to 89.50 per cent. of the Strike Price of such Underlying Asset | An amount equal to 135.1 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 16. | 23 February 2026 | An amount equal to 88.75 per cent. of the Strike Price of such Underlying Asset | An amount equal to 137.05 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 17. | 21 May 2026 | An amount equal to 88.00 per cent. of the Strike Price of such Underlying Asset | An amount equal to 139 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 18. | 21 August 2026 | An amount equal to 87.25 per cent. of the Strike Price of such Underlying Asset | An amount equal to 140.95 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 19. | 23 November 2026 | An amount equal to 86.50 per cent. of the Strike Price of such Underlying Asset | An amount equal to 142.9 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 20. | 22 February 2027 | An amount equal to 85.75 per cent. of the Strike Price of such Underlying Asset | An amount equal to 144.85 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 21. | 21 May 2027 | An amount equal to 85.00 per cent. of the Strike Price of | An amount equal to 146.8 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |

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|---|---|---|---|---|
| | | such Underlying Asset | | |
| 22. | 23 August 2027 | An amount equal to 84.25 per cent. of the Strike Price of such Underlying Asset | An amount equal to 148.75 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 23. | 22 November 2027 | An amount equal to 83.50 per cent. of the Strike Price of such Underlying Asset | An amount equal to 150.7 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 24. | 21 February 2028 | An amount equal to 82.75 per cent. of the Strike Price of such Underlying Asset | An amount equal to 152.65 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Evnt |
| 25. | 22 May 2028 | An amount equal to 82.00 per cent. of the Strike Price of such Underlying Asset | An amount equal to 154.6 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 26. | 21 August 2028 | An amount equal to 81.25 per cent. of the Strike Price of such Underlying Asset | An amount equal to 156.55 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 27. | 21 November 2028 | An amount equal to 80.50 per cent. of the Strike Price of such Underlying Asset | An amount equal to 158.5 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 28. | 21 February 2029 | An amount equal to 79.75 per cent. of the Strike Price of such Underlying Asset | An amount equal to 160.45 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 29. | 21 May 2029 | An amount equal to 79.00 per cent. of the Strike Price of such Underlying Asset | An amount equal to 162.4 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 30. | 21 August 2029 | An amount equal to 78.25 per cent. of the Strike Price of such Underlying Asset | An amount equal to 164.35 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 31. | 21 November 2029 | An amount equal to 77.50 per cent. of the Strike Price of | An amount equal to 166.3 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |

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|---|---|---|---|---|
| | | such Underlying Asset | | |
| 32. | 21 February 2030 | An amount equal to 76.75 per cent. of the Strike Price of such Underlying Asset | An amount equal to 168.25 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 33. | 21 May 2030 | An amount equal to 76.00 per cent. of the Strike Price of such Underlying Asset | An amount equal to 170.2 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 34. | 21 August 2030 | An amount equal to 75.25 per cent. of the Strike Price of such Underlying Asset | An amount equal to 172.15 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 35. | 21 November 2030 | An amount equal to 74.50 per cent. of the Strike Price of such Underlying Asset | An amount equal to 174.1 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 36. | 21 February 2031 | An amount equal to 73.75 per cent. of the Strike Price of such Underlying Asset | An amount equal to 176.05 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 37. | 21 May 2031 | An amount equal to 73.00 per cent. of the Strike Price of such Underlying Asset | An amount equal to 178 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 38. | 21 August 2031 | An amount equal to 72.25 per cent. of the Strike Price of such Underlying Asset | An amount equal to 179.95 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 39. | 21 November 2031 | An amount equal to 71.50 per cent. of the Strike Price of such Underlying Asset | An amount equal to 181.9 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 40. | 23 February 2032 | An amount equal to 70.75 per cent. of the Strike Price of such Underlying Asset | An amount equal to 183.85 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 41. | 21 May 2032 | An amount equal to 70.00 per cent. of the Strike Price of | An amount equal to 185.8 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |

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|---|---|---|---|---|
| | | such Underlying Asset | | |
| 42. | 23 August 2032 | An amount equal to 69.25 per cent. of the Strike Price of such Underlying Asset | An amount equal to 187.75 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 43. | 22 November 2032 | An amount equal to 68.50 per cent. of the Strike Price of such Underlying Asset | An amount equal to 189.7 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 44 | 21 February 2033 | An amount equal to 67.75 per cent. of the Strike Price of such Underlying Asset | An amount equal to 191.65 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 45 | 23 May 2033 | An amount equal to 67.00 per cent. of the Strike Price of such Underlying Asset | An amount equal to 193.6 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |

(viii) Knock-in Event Override Condition: Not Applicable

(ix) Trigger Barrier Fixing Price: Not Applicable

(x) Trigger Coupon Override Condition: Not Applicable

(xi) Trigger Knock-out Barrier: Not Applicable

(xii) Trigger Knock-out Event: Not Applicable

(xiii) Trigger Knock-out Observation Period Start Date(s): Not Applicable

(xiv) Trigger Knock-out Observation Period End Date(s): Not Applicable

43. Lock-in Redemption: Not Applicable

44. Single Factor Trigger Redeemable (Step-Up) / Single Factor Trigger Redeemable (Star) / Worst of Trigger Redeemable (Step-Up) / Worst of Trigger Redeemable (Star): Not Applicable

45. Details relating to Instalment Securities: Not Applicable

46. Physical Settlement Provisions (Product Condition 4): Not Applicable

47. Put Option: Not Applicable

48. Call Option: Not Applicable

49. Unscheduled Termination Amount:

| | | |
|---|---|---|
| (i) | Unscheduled Termination at Par: | Not Applicable |
| (ii) | Minimum Payment Amount: | Not Applicable |
| (iii) | Deduction for Hedge Costs: | Not Applicable |

50. Payment Disruption: Not Applicable

51. Interest and Currency Rate Additional Disruption Event: Not Applicable

**UNDERLYING ASSET(S)**

52. List of Underlying Asset(s): Applicable

| **i** | **Underlying Asset$_i$** | **Weight$_i$** | **Composite$_i$** |
|---|---|---|---|
| 1. | FTSE France 40 Low Carbon ESG Screened Decrement 50 Points Index | Not Applicable | Not Applicable |

53. Equity-linked Securities: Not Applicable

54. Index-linked Securities: Applicable

Single Index, Index Basket or Multi-Asset Basket: Single Index

| | | |
|---|---|---|
| (i) | Index: | FTSE France 40 Low Carbon ESG Screened Decrement 50 Points Index |
| (ii) | Type of Index: | Single-Exchange Index |
| (iii) | Bloomberg Code: | FR40LC50 <Index> |
| (iv) | Information Source: | www.ftserussell.com |
| (v) | Required Exchanges: | Not Applicable |
| (vi) | Related Exchange: | All Exchanges |
| (vii) | Disruption Threshold | 20 per cent. |
| (viii) | Maximum Days of Disruption: | Eight Scheduled Trading Days as specified in Asset Term 1 |
| (ix) | Adjustment basis for Index Basket and Reference Dates: | Not Applicable |
| (x) | Adjustment basis for Single Index and Averaging Reference Dates: | Applicable |
| | (a) Omission: | Not Applicable |
| | (b) Postponement: | Applicable |
| | (c) Modified Postponement: | Not Applicable |

| | | | |
|---|---|---|---|
| | (xi) | Trade Date: | 8 April 2021 |
| | (xii) | Jurisdictional Event: | Not Applicable |
| | (xiii) | Jurisdictional Event Jurisdiction(s): | Not Applicable |
| | (xiv) | Additional Disruption Events: | |
| | | (a) Change in Law: | Change in Law Option 1 Applicable |
| | | (b) Foreign Ownership Event: | Not Applicable |
| | | (c) FX Disruption: | Not Applicable |
| | | (d) Hedging Disruption: | Applicable |
| | | (e) Increased Cost of Hedging: | Not Applicable |
| | | (f) Index Disruption Event: | Not Applicable |
| | (xv) | Alternative Pre-nominated Index: | Not Applicable |
| 55. | Commodity-linked Securities: | | Not Applicable |
| 56. | Commodity Index-linked Securities: | | Not Applicable |
| 57. | ETF-linked Securities: | | Not Applicable |
| 58. | ETC-linked Securities: | | Not Applicable |
| 59. | FX-linked Securities: | | Not Applicable |
| 60. | FX Index-linked Securities: | | Not Applicable |
| 61. | Inflation Index-linked Securities: | | Not Applicable |
| 62. | Interest Rate Index-linked Securities: | | Not Applicable |
| 63. | Cash Index-linked Securities: | | Not Applicable |
| 64. | Multi-Asset Basket-linked Securities: | | Not Applicable |
| 65. | Valuation Time: | | As determined in accordance with Index-linked Securities Asset Term 1 |

**GENERAL PROVISIONS**

| | | | |
|---|---|---|---|
| 66. | (i) | Form of Securities: | Bearer Securities |
| | (ii) | Global Security: | Applicable |
| | (iii) | NGN Form: | Not Applicable |
| | (iv) | Intended to be held in a manner which would allow Eurosystem eligibility: | No. Whilst the designation is specified as "no" at the date of these Final Terms, should the Eurosystem eligibility criteria be amended in the future such that the Securities are capable of meeting them the Securities may then be deposited with one of the ICSDs as common safekeeper. Note that this does not necessarily mean that the Securities will then be |

| | | |
|---|---|---|
| | | recognised as eligible collateral for Eurosystem monetary policy and intra day credit operations by the Eurosystem at any time during their life. Such recognition will depend upon the European Central Bank being satisfied that Eurosystem eligibility criteria have been met |
| | (v) The Issuer intends to permit indirect interests in the Securities to be held through CREST Depository Interests to be issued by the CREST Depository: | Not Applicable |
| 67. | Financial Centre(s): | Not Applicable |
| 68. | Business Centre(s): | Not Applicable |
| 69. | Listing and Admission to Trading: | Application will be made for the Securities to be listed on the Official List of the Luxembourg Stock Exchange and admitted to trading on the regulated market of the Luxembourg Stock Exchange with effect from or around the Issue Date provided, however, no assurance can be given that such application for listing and admission to trading will be granted (or, if granted, will be granted by the Issue Date or any specific date thereafter) |
| 70. | Security Codes and Ticker Symbols: | |
| | ISIN: | XS2321574613 |
| | Common Code: | 232157461 |
| | Swiss Security Number: | 59954292 |
| | Telekurs Ticker: | Not Applicable |
| | WKN Number: | Not Applicable |
| 71. | Clearing and Trading: | |
| | Clearing System(s) and any relevant identification number(s): | Euroclear Bank S.A./N.V. and Clearstream Banking, *société anonyme* |
| 72. | Delivery: | Delivery against payment |
| 73. | Agents: | |
| | Calculation Agent: | Credit Suisse International<br>One Cabot Square<br>London E14 4QJ |
| | Fiscal Agent: | The Bank of New York Mellon, acting through its London Branch<br>One Canada Square<br>London E14 5AL |
| | Paying Agent(s): | The Bank of New York Mellon, acting through its London Branch<br>One Canada Square |

| | | |
|---|---|---|
| | | London E14 5AL |
| | Additional Agents: | Not Applicable |
| 74. | Dealer(s): | Credit Suisse International |
| 75. | Specified newspaper for the purposes of notices to Securityholders: | Not Applicable |
| 76. | 871(m) Securities: | The Issuer has determined that the Securities (without regard to any other transactions) should not be treated as transactions that are subject to U.S. withholding tax under section 871(m) |
| 77. | Prohibition of Sales to EEA Retail Investors: | Not Applicable |
| 78. | Prohibition of Sales to UK Retail Investors | Applicable – see the cover page of these Final Terms |
| 79. | Additional U.S. Tax Selling Restrictions: | Applicable – see "Additional U.S. Tax Selling Restrictions" under "UNITED STATES", as set out in the section headed "Selling Restrictions" |
| 80. | Additional Provisions: | Not Applicable |

## PART B – OTHER INFORMATION

**TERMS AND CONDITIONS OF THE OFFER** Not Applicable

**INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE**

So far as the Issuer is aware, no person involved in the issue of the Securities has an interest material to the issue, save for any fees payable to the distributor(s).

The amount of the commission that Credit Suisse Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each Distributor) ("CSSSV") will pay to the Distributor in connection with the distribution of the Notes is up to 0.50% (all tax included) per annum of the Specified Denomination per Note, over the maximum term of the Notes. Commissions may be payable upfront. These commissions are included in the purchase price.

**PERFORMANCE OF SHARE/INDEX/COMMODITY/COMMODITY INDEX/ETF SHARE/ETC/FX RATE/FX INDEX/INFLATION INDEX/INTEREST RATE INDEX/CASH INDEX AND OTHER INFORMATION CONCERNING THE UNDERLYING ASSET(S)**

Past and future performance and volatility of the Relevant Underlying (being the FTSE France 40 Low Carbon ESG Screened Decrement 50 Points Index with Bloomberg code: FR40LC50 Index) can be obtained by electronic means free of charge on the following website *https://www.ftserussell.com/analytics/factsheets/home/search*.

The Index Rules can be obtained by electronic means free of charge on the following website *https://research.ftserussell.com/products/downloads/FTSE_France_40_Low_Carbon_ESG_Screened_Index_Series_Ground_Rules.pdf*.

**The FTSE France 40 Low Carbon ESG Screened Decrement 50 Points Index**

The FTSE France 40 Low Carbon ESG Screened Decrement 50 Points Index (the "Index") is a 'decrement' index. This means the Index represents the performance of a strategy tracking a given gross total return index from which a pre-determined amount (a 'synthetic dividend') is deducted periodically. The synthetic dividend is expressed as a fixed amount independent of the Index level. Depending on the level of dividends paid by the relevant companies, a decrement index may perform differently in comparison to other market indices that include dividend adjustments due to the different dividend methodologies adopted.

A "price return" index is calculated on the basis that dividends paid on the components are not reinvested. A standard "total return" index is calculated on the basis that dividends paid on the components are reinvested, thereby increasing the value of the index compared to the price return version. Due to the fixed amount of synthetic dividend being subtracted from the Index, the Index will underperform an otherwise equivalent gross total return index where dividends are reinvested. In case the synthetic dividend is larger than the realised level of dividends paid by the relevant companies, the decrement index will underperform an otherwise equivalent price return index. In particular, because the ratio of the synthetic dividend relative to the price of the index components will increase as the index decreases, a decrement index is likely to underperform an otherwise equivalent price return index when the index is decreasing. This trend is even more pronounced for further drops of the index.

The FTSE France 40 Low Carbon ESG Screened Decrement 50 Points Index is built with a synthetic dividend of 50 index points.

**EU BENCHMARK REGULATION**

| | |
|---|---|
| Details of benchmark administrators and registration under Regulation (EU) 2016/1011 (the "**EU Benchmark Regulation**"): | The FTSE France 40 Low Carbon ESG Screened Decrement 50 Points Index is provided by FTSE International Ltd. As at the date of these Final Terms, FTSE International Ltd does not appear in the register of administrators and benchmarks established and maintained by the European |

Securities and Markets Authority pursuant to Article 36 of the EU Benchmark Regulation.

**POST-ISSUANCE INFORMATION**

The Issuer will not provide any post-issuance information with respect to the Underlying Asset, unless required to do so by applicable law or regulation.

**REASONS FOR THE ISSUE, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES**

| | | |
|---|---|---|
| (i) | Reasons for the issue: | See "Use of Proceeds" section in the Securities Note. |
| (ii) | Estimated net proceeds: | EUR 40,000,000. |
| (iii) | Estimated total expenses: | Not Applicable. |

Signed on behalf of the Issuer:

By: _____
Duly authorised

Julien Bieren
Managing Director

By: _____
Duly authorised

Yogamoorthy Logan
Managing Director

**INDEX DISCLAIMER**

**FTSE France 40 Low Carbon ESG Screened Decrement 50 Points Index**

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